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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2018

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R On 08/02/2018 Foreign Exchange Future			11.93880		12.03180			0.0000	0.00	0	0
\$ / R On 09/02/2018 Foreign Exchange Future			11.93880		12.03180			0.0000	0.00	0	1,346
\$ / R On 12/02/2018 Foreign Exchange Future			11.94240		12.03720			0.0000	0.00	0	0
\$ / R On 13/02/2018 Foreign Exchange Future			11.94420		12.03900			0.0000	0.00	0	70
\$ / R On 14/02/2018 Foreign Exchange Future			11.94600		12.04080			0.0000	0.00	0	200
\$ / R On 15/02/2018 Foreign Exchange Future			11.94780		12.04260			0.0000	0.00	0	19
\$ / R On 16/02/2018 Foreign Exchange Future			11.94960		12.04440			0.0000	0.00	0	0
\$ / R On 22/02/2018 Foreign Exchange Future			11.96030		12.19640			0.0000	0.00	0	0
\$ / R On 28/02/2018 Foreign Exchange Future			11.97090		12.06610			0.0000	59,854,500.00	5,000	4,771
\$ / R On 01/03/2018 Foreign Exchange Future			11.97270		12.06790			0.0000	0.00	0	0
\$ / R On 02/03/2018 Foreign Exchange Future			11.97450		12.06970			0.0000	0.00	0	0
\$ / R On 15/03/2018 Foreign Exchange Future			11.99750		12.09300			0.0000	4,031,160.00	336	5,713
\$ / R On 19/03/2018 Foreign Exchange Future			12.00450		12.10010			0.0000	2,606,909,224.50	217,161	791,260
\$ / R On 22/03/2018 Foreign Exchange Future			12.00970		12.10540			0.0000	360,291,000.00	30,000	30,000
\$ / R On 29/03/2018 Foreign Exchange Future			12.02200		12.11790			0.0000	0.00	0	1,199
\$ / R On 24/04/2018 Foreign Exchange Future			12.06680		12.16340			0.0000	0.00	0	70
\$ / R On 25/04/2018 Foreign Exchange Future			12.06850		12.16510			0.0000	0.00	0	0
\$ / R On 30/04/2018 Foreign Exchange Future			12.07710		12.17380			0.0000	0.00	0	506
\$ / R On 09/05/2018 Foreign Exchange Future			12.09240		12.18930			0.0000	0.00	0	0
\$ / R On 11/05/2018 Foreign Exchange Future			12.09580		12.19280			0.0000	0.00	0	70
\$ / R On 14/05/2018 Foreign Exchange Future			12.10080		12.19790			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	15/05/2018	Foreign Exchange Future			12.10250		12.19960			0.0000	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Future			12.10760		12.20470			0.0000	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Future			12.12950		12.22700			0.0000	0.00	0	181
\$ / R	On	18/06/2018	Foreign Exchange Future			12.15990		12.25780			0.0000	4,863,960.00	400	181,537
\$ / R	On	29/06/2018	Foreign Exchange Future			12.17840		12.27660			0.0000	0.00	0	445
\$ / R	On	02/07/2018	Foreign Exchange Future			12.18350		12.28170			0.0000	0.00	0	100
\$ / R	On	06/07/2018	Foreign Exchange Future			12.19020		12.28860			0.0000	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Future			12.21380		12.31250			0.0000	0.00	0	1,800
\$ / R	On	24/07/2018	Foreign Exchange Future			12.22060		12.31940			0.0000	0.00	0	500
\$ / R	On	25/07/2018	Foreign Exchange Future			12.22230		12.32110			0.0000	0.00	0	70
\$ / R	On	31/07/2018	Foreign Exchange Future			12.23240		12.33140			0.0000	0.00	0	1,853
\$ / R	On	07/08/2018	Foreign Exchange Future			12.24420		12.34330			0.0000	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Future			12.25420		12.35350			0.0000	0.00	0	70
\$ / R	On	31/08/2018	Foreign Exchange Future			12.28360		12.38380			0.0000	0.00	0	1,336
\$ / R	On	17/09/2018	Foreign Exchange Future			12.31130		12.41240			0.0000	307,782.50	25	7,530
\$ / R	On	28/09/2018	Foreign Exchange Future			12.32930		12.43100			0.0000	0.00	0	1,295
\$ / R	On	25/10/2018	Foreign Exchange Future			12.37340		12.47650			0.0000	0.00	0	70
\$ / R	On	29/10/2018	Foreign Exchange Future			12.37990		12.48320			0.0000	0.00	0	225
\$ / R	On	31/10/2018	Foreign Exchange Future			12.38320		12.48660			0.0000	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Future			12.39140		12.49500			0.0000	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Future			12.40430		12.50830			0.0000	0.00	0	70
\$ / R	On	30/11/2018	Foreign Exchange Future			12.43150		12.53630			0.0000	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Future			12.44920		12.55450			0.0000	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Future			12.45400		12.55940			0.0000	0.00	0	11,500
\$ / R	On	31/12/2018	Foreign Exchange Future			12.48120		12.58750			0.0000	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Future			12.55190		12.66040			0.0000	0.00	0	70
\$ / R	On	18/03/2019	Foreign Exchange Future			12.60750		12.71720			0.0000	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Future			12.75600		12.86850			0.0000	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Future			13.06300		13.18150			0.0000	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Future			13.40600		13.53150			0.0000	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Future			13.49700		13.62450			0.0000	0.00	0	84,000
\$ / R	On	14/09/2020	Foreign Exchange Future			13.59210		13.72150			0.0000	0.00	0	0
Total \$ / R Future												3,036,257,627.00	252,922	1,127,876
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Put			1,128.22080	1,221.209	50.26	0.9999	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	13.16	Call			0.02080	0.009	50.26	0.0001	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Call			0.00970	0.004	71.98	0.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	13.86	Put			1,828.20970	1,921.204	71.98	1.0000	0.00	0	1,880
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Put			3,018.25600	3,111.200	55.80	1.0000	0.00	0	0
\$ / R	On	08/02/2018	Foreign Exchange Option	15.05	Call			0.05600	0.000	55.80	0.0000	0.00	0	1,880
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Put			383.90940	472.813	25.30	0.9802	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.41	Call			5.70940	1.613	25.30	0.0198	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Put			80.63570	134.989	18.28	0.7512	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	12.05	Call			62.43570	23.789	18.28	0.2488	0.00	0	20,000
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Call			288.92120	199.263	18.87	0.8745	0.00	0	0
\$ / R	On	09/02/2018	Foreign Exchange Option	11.75	Put			7.12120	10.463	18.87	0.1255	0.00	0	30,000

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Put			1,862.83010	1,957.615	35.27	0.9999	0.00	0	20,000
\$ / R	On	12/02/2018	Foreign Exchange Option	13.90	Call			0.03010	0.015	35.27	0.0001	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Call			0.04230	0.017	33.17	0.0002	0.00	0	0
\$ / R	On	12/02/2018	Foreign Exchange Option	13.75	Put			1,712.84230	1,807.617	33.17	0.9998	0.00	0	20,000
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Put			2,161.01790	2,255.814	36.20	0.9999	0.00	0	0
\$ / R	On	13/02/2018	Foreign Exchange Option	14.20	Call			0.01790	0.014	36.20	0.0001	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Put			63.41180	89.234	14.71	0.4697	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.93	Call			174.21180	105.234	14.71	0.5303	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Call			224.93240	148.509	15.16	0.6386	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.86	Put			44.13240	62.509	15.16	0.3614	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Put			57.32000	80.831	14.84	0.4376	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.91	Call			188.12000	116.831	14.84	0.5624	0.00	0	1,260
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Call			376.39100	288.309	16.30	0.8435	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	11.68	Put			15.59100	22.309	16.30	0.1565	0.00	0	100
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Put			141.03320	198.744	15.68	0.7188	0.00	0	0
\$ / R	On	14/02/2018	Foreign Exchange Option	12.10	Call			81.83320	44.744	15.68	0.2812	0.00	0	100
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Put			2,137.42240	2,232.214	31.12	0.9999	0.00	0	0
\$ / R	On	15/02/2018	Foreign Exchange Option	14.18	Call			0.02240	0.014	31.12	0.0001	0.00	0	0
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Put			2,155.62400	2,250.416	29.69	0.9999	0.00	0	20,000
\$ / R	On	16/02/2018	Foreign Exchange Option	14.20	Call			0.02400	0.016	29.69	0.0001	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Put			0.00000	172.847	15.71	0.5351	0.00	0	0
\$ / R	On	22/02/2018	Foreign Exchange Option	12.00	Call			0.00000	133.147	15.71	0.4649	798,883.20	6,000	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Call			295.45210	232.558	15.04	0.6088	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.86	Put			89.35210	121.658	15.04	0.3912	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Put			129.90370	170.012	15.32	0.4828	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.96	Call			236.00370	180.912	15.32	0.5172	0.00	0	340
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Call			449.25800	371.778	14.48	0.7880	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	11.65	Put			33.15800	50.878	14.48	0.2120	0.00	0	100
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Put			2,114.58700	2,209.568	24.63	0.9977	0.00	0	2,186
\$ / R	On	28/02/2018	Foreign Exchange Option	14.18	Call			0.68700	0.468	24.63	0.0023	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Put			1,735.40480	1,830.105	22.74	0.9950	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	13.80	Call			1.50480	1.005	22.74	0.0050	0.00	0	8,500
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Put			495.24870	572.086	17.88	0.8382	0.00	0	0
\$ / R	On	28/02/2018	Foreign Exchange Option	12.50	Call			61.34870	42.986	17.88	0.1618	0.00	0	3,450
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Call			5.21550	2.882	20.58	0.0138	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.40	Put			1,337.31550	1,430.182	20.58	0.9862	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Put			1,435.97740	1,529.551	21.05	0.9892	0.00	0	0
\$ / R	On	01/03/2018	Foreign Exchange Option	13.50	Call			3.87740	2.251	21.05	0.0108	0.00	0	0
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Put			1,336.59410	1,429.130	20.76	0.9835	0.00	0	100,000
\$ / R	On	02/03/2018	Foreign Exchange Option	13.40	Call			6.29410	3.630	20.76	0.0165	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Put			2,239.20040	2,333.756	21.66	0.9950	0.00	0	0
\$ / R	On	15/03/2018	Foreign Exchange Option	14.33	Call			2.20040	1.256	21.66	0.0050	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Call			0.03270	0.015	29.17	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.50	Put			5,399.93270	5,495.515	29.17	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Call			0.03190	0.015	29.17	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.51	Put			5,409.93190	5,505.515	29.17	0.9999	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Call			0.03350	0.016	29.17	0.0001	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Put			0.00000	232.749	15.14	0.4804	38,636,350.60	166,000	83,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Call			132.13980	102.852	17.03	0.2590	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Put			564.58890	634.230	17.35	0.7719	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.55	Call			114.68890	88.730	17.35	0.2281	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Call			415.92630	346.516	14.63	0.6476	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.80	Put			115.82630	142.016	14.63	0.3524	0.00	0	90,000
\$ / R	On	19/03/2018	Foreign Exchange Option	11.99	Call			0.00000	247.249	15.14	0.5196	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Put			190.10220	227.351	15.12	0.4738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Call			384.34430	317.929	14.77	0.6139	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.85	Put			134.24430	163.429	14.77	0.3861	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Call			558.75590	478.580	14.09	0.7758	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.60	Put			58.65590	74.080	14.09	0.2242	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.47	Put			502.03980	568.352	17.03	0.7410	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Call			80.17330	60.443	18.03	0.1637	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Call			639.30050	554.759	13.82	0.8318	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	11.50	Put			39.20050	50.259	13.82	0.1682	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Call			212.15560	169.198	15.96	0.3900	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.20	Put			312.05560	364.698	15.96	0.6100	0.00	0	32,520
\$ / R	On	19/03/2018	Foreign Exchange Option	11.98	Call			310.20220	251.851	15.12	0.5262	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Put			344.43050	399.877	16.16	0.6374	0.00	0	3,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Put			905.17230	986.482	18.68	0.8840	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.95	Call			55.27230	40.982	18.68	0.1160	0.00	0	13,200
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			0.41680	0.228	29.17	0.0007	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			4,290.31680	4,385.728	29.17	0.9993	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.75	Put			730.07330	805.943	18.03	0.8363	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Put			1,134.72800	1,220.871	19.49	0.9250	0.00	0	1,073
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Call			87.97150	66.623	17.87	0.1782	0.00	0	11,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.70	Put			687.87150	762.123	17.87	0.8218	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Put			1,275.93330	1,363.437	19.71	0.9447	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.35	Call			26.03330	17.937	19.71	0.0553	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.25	Call			194.53050	154.377	16.16	0.3626	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Put			1,144.09590	1,230.297	19.50	0.9265	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Put			2,322.20210	2,416.902	21.38	0.9947	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.42	Call			2.30210	1.402	21.38	0.0053	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Put			1,573.00040	1,664.101	20.16	0.9714	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.66	Call			13.10040	8.601	20.16	0.0286	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.20	Call			34.82800	25.372	19.49	0.0750	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Call			1.89020	1.368	22.17	0.0050	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Call			17.91000	12.019	19.96	0.0386	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.52	Put			1,437.81000	1,527.519	19.96	0.9614	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Call			239.27760	192.211	15.69	0.4308	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.13	Put			269.17760	317.711	15.69	0.5692	0.00	0	5,460
\$ / R	On	19/03/2018	Foreign Exchange Option	13.21	Call			34.19590	24.797	19.50	0.0735	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Call			4.59600	2.807	20.83	0.0102	0.00	0	4,951
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Put			1,699.66910	1,791.785	20.35	0.9785	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	13.79	Call			9.76910	6.285	20.35	0.0215	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Call			27.78840	19.236	19.66	0.0588	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.32	Put			1,247.68840	1,334.736	19.66	0.9412	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.54	Put			2,441.79020	2,536.868	22.17	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Call			3.40720	2.038	21.02	0.0076	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Put			1,925.68190	2,019.087	20.69	0.9872	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.02	Call			5.78190	3.587	20.69	0.0128	0.00	0	55
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Call			11.44500	7.444	20.25	0.0250	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.72	Put			1,631.34500	1,722.944	20.25	0.9750	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.12	Put			2,024.49600	2,118.307	20.83	0.9898	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Put			1,797.68270	1,890.429	20.50	0.9828	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Put			2,501.75410	2,596.855	22.56	0.9951	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.60	Call			1.85410	1.355	22.56	0.0049	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Put			1,611.87290	1,703.312	20.22	0.9738	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.70	Call			11.97290	7.812	20.22	0.0262	0.00	0	25,150
\$ / R	On	19/03/2018	Foreign Exchange Option	14.25	Put			2,153.30720	2,247.539	21.02	0.9924	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Put			1,886.23650	1,979.456	20.63	0.9860	0.00	0	200
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Call			8.72100	5.566	20.42	0.0192	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.84	Put			1,748.62100	1,841.066	20.42	0.9808	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Call			6.78670	4.257	20.58	0.0150	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.95	Put			1,856.68670	1,949.757	20.58	0.9850	0.00	0	1,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.89	Call			7.78270	4.929	20.50	0.0172	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Put			2,123.55100	2,217.695	20.98	0.9919	0.00	0	2,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Call			70.38870	52.744	18.26	0.1452	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.82	Put			790.28870	868.244	18.26	0.8548	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Call			7.10390	4.470	20.56	0.0157	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	13.93	Put			1,837.00390	1,929.970	20.56	0.9843	0.00	0	10,323
\$ / R	On	19/03/2018	Foreign Exchange Option	13.98	Call			6.33650	3.956	20.63	0.0140	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Call			1.61490	1.335	28.97	0.0039	0.00	0	6,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Put			1,975.05530	2,068.673	20.76	0.9886	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.07	Call			5.15530	3.173	20.76	0.0114	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Put			2,471.77170	2,566.861	22.37	0.9950	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.57	Call			1.87170	1.361	22.37	0.0050	0.00	0	100
\$ / R	On	19/03/2018	Foreign Exchange Option	14.22	Call			3.65100	2.195	20.98	0.0081	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Call			2.19830	1.396	21.51	0.0053	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Call			1.76200	1.324	23.82	0.0046	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.79	Put			2,691.66200	2,786.824	23.82	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Call			1.81150	1.340	23.09	0.0047	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.68	Put			2,581.71150	2,676.840	23.09	0.9953	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.57	Put			3,471.51490	3,566.835	28.97	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Put			2,103.72330	2,197.806	20.95	0.9915	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			4.19200	2.544	20.89	0.0093	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			2,064.09200	2,158.044	20.89	0.9907	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Put			3,591.51440	3,686.602	29.17	0.9968	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.69	Call			1.61440	1.102	29.17	0.0032	0.00	0	750
\$ / R	On	19/03/2018	Foreign Exchange Option	14.44	Put			2,342.09830	2,436.896	21.51	0.9947	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Put			2,401.81630	2,496.879	21.90	0.9949	0.00	0	400
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Call			1.95880	1.381	21.84	0.0051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.49	Put			2,391.85880	2,486.881	21.84	0.9949	0.00	0	80,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Put			2,421.80300	2,516.873	22.04	0.9949	0.00	0	850
\$ / R	On	19/03/2018	Foreign Exchange Option	14.52	Call			1.90300	1.373	22.04	0.0051	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.20	Call			3.82330	2.306	20.95	0.0085	0.00	0	73
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Put			420.35450	481.545	16.60	0.6927	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Put			1,650.83970	1,742.593	20.28	0.9760	0.00	0	20,880
\$ / R	On	19/03/2018	Foreign Exchange Option	13.74	Call			10.93970	7.093	20.28	0.0240	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Put			2,651.67880	2,746.829	23.55	0.9954	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.75	Call			1.77880	1.329	23.55	0.0046	0.00	0	25,047
\$ / R	On	19/03/2018	Foreign Exchange Option	14.50	Call			1.91630	1.379	21.90	0.0051	0.00	0	10,490
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Call			10.45600	6.758	20.31	0.0229	0.00	0	4,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Put			2,801.62150	2,896.813	24.54	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.90	Call			1.72150	1.313	24.54	0.0044	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Call			5.39740	3.333	20.73	0.0120	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.05	Put			1,955.29740	2,048.833	20.73	0.9880	0.00	0	500
\$ / R	On	19/03/2018	Foreign Exchange Option	12.36	Call			160.45450	126.045	16.60	0.3073	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Put			1,514.88590	1,605.432	20.07	0.9675	0.00	0	98,694
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Put			2,851.60580	2,946.810	24.87	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.95	Call			1.70580	1.310	24.87	0.0044	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Call			56.30940	41.784	18.65	0.1181	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.94	Put			896.20940	977.284	18.65	0.8819	0.00	0	5,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.76	Put			1,670.35600	1,762.258	20.31	0.9771	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			1.73530	1.317	24.28	0.0045	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Call			33.57510	24.235	19.52	0.0721	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.22	Put			1,153.47510	1,239.735	19.52	0.9279	0.00	0	15,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Call			110.69900	85.519	17.43	0.2210	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.57	Put			580.59900	651.019	17.43	0.7790	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.60	Call			14.98590	9.932	20.07	0.0325	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Call			18.72210	12.603	19.93	0.0403	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Put			2,901.59160	2,996.808	25.20	0.9957	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.00	Call			1.69160	1.308	25.20	0.0043	0.00	0	6,126
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Put			2,352.04810	2,446.893	21.57	0.9948	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.45	Call			2.14810	1.393	21.57	0.0052	0.00	0	17,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			2,761.63530	2,856.817	24.28	0.9955	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Put			1,323.23810	1,411.457	19.78	0.9502	0.00	0	7,500
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Put			3,161.53930	3,256.809	26.92	0.9960	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.26	Call			1.63930	1.309	26.92	0.0040	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			1,905.95300	1,999.267	20.66	0.9866	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			6.05300	3.767	20.66	0.0134	0.00	0	10,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.50	Put			1,418.62210	1,508.103	19.93	0.9597	0.00	0	17,750
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			199.71060	238.216	15.17	0.4870	0.00	0	227,000
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Put			4,060.58540	4,155.887	29.17	0.9988	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.16	Call			0.68540	0.387	29.17	0.0012	0.00	0	225,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Call			149.53610	117.063	16.76	0.2889	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2018	Foreign Exchange Option	12.40	Put			449.43610	512.563	16.76	0.7111	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.40	Call			23.33810	15.957	19.78	0.0498	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Put			1,181.68360	1,268.119	19.56	0.9322	0.00	0	2,478
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Call			7.43570	4.694	20.53	0.0164	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.91	Put			1,817.33570	1,910.194	20.53	0.9836	0.00	0	7,000
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Call			4.00340	2.422	20.92	0.0089	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.18	Put			2,083.90340	2,177.922	20.92	0.9911	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Call			299.81060	242.716	15.17	0.5130	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Call			1.61580	0.967	29.17	0.0029	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Put			3,900.86250	3,996.056	29.17	0.9983	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	16.00	Call			0.96250	0.556	29.17	0.0017	0.00	0	13,176
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Put			3,401.51740	3,496.827	28.51	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.50	Call			1.61740	1.327	28.51	0.0039	0.00	0	35,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.25	Call			31.78360	22.619	19.56	0.0678	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Put			1,304.28270	1,392.223	19.75	0.9481	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Call			44.24820	32.518	19.07	0.0941	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.07	Put			1,014.14820	1,098.018	19.07	0.9059	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Call			125.30610	97.306	17.15	0.2470	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.50	Put			525.20610	592.806	17.15	0.7530	0.00	0	25,380
\$ / R	On	19/03/2018	Foreign Exchange Option	15.75	Put			3,651.51580	3,746.467	29.17	0.9971	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Call			1.61950	1.323	28.24	0.0039	0.00	0	3,867
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Put			2,811.61820	2,906.813	24.61	0.9956	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	14.91	Call			1.71820	1.313	24.61	0.0044	0.00	0	18,718
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Put			3,011.56540	3,106.806	25.93	0.9958	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	15.11	Call			1.66540	1.306	25.93	0.0042	0.00	0	2,500
\$ / R	On	19/03/2018	Foreign Exchange Option	13.38	Call			24.38270	16.723	19.75	0.0519	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	17.49	Put			5,389.93350	5,485.516	29.17	0.9999	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Put			1,228.91690	1,315.650	19.63	0.9387	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.30	Call			29.01690	20.150	19.63	0.0613	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			50.37300	37.208	18.84	0.1064	0.00	0	41,000
\$ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			950.27300	1,032.708	18.84	0.8936	0.00	0	95,146
\$ / R	On	19/03/2018	Foreign Exchange Option	15.46	Put			3,361.51950	3,456.823	28.24	0.9961	0.00	0	0
\$ / R	On	19/03/2018	Foreign Exchange Option	12.00	Put			206.33880	244.808	15.19	0.4834	0.00	0	0
\$ / R	On	22/03/2018	Foreign Exchange Option	12.00	Call			311.73880	254.508	15.19	0.5166	8,398,767.30	33,000	20,000
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Put			2,485.36740	2,580.483	21.46	0.9920	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	14.60	Call			3.26740	2.483	21.46	0.0080	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Put			952.08750	1,032.567	18.56	0.8652	0.00	0	0
\$ / R	On	29/03/2018	Foreign Exchange Option	13.00	Call			69.98750	54.567	18.56	0.1348	0.00	0	4,000
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Put			2,149.03790	2,241.036	20.64	0.9598	0.00	0	0
\$ / R	On	24/04/2018	Foreign Exchange Option	14.29	Call			22.43790	17.837	20.64	0.0402	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Put			2,843.55000	2,937.628	21.35	0.9849	0.00	0	1,000
\$ / R	On	25/04/2018	Foreign Exchange Option	15.00	Call			8.65000	6.128	21.35	0.0151	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Put			3,647.41040	3,742.979	21.80	0.9959	0.00	0	0
\$ / R	On	25/04/2018	Foreign Exchange Option	15.81	Call			2.51040	1.479	21.80	0.0041	0.00	0	2,000
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Put			3,489.72730	3,585.354	21.55	0.9937	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.66	Call			3.52730	2.454	21.55	0.0063	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Put			3,063.23750	3,157.981	21.32	0.9876	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	15.23	Call			7.03750	5.081	21.32	0.0124	0.00	0	500
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Put			312.01290	355.061	15.03	0.4964	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	12.10	Call			385.81290	332.161	15.03	0.5036	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Call			613.43730	541.077	14.13	0.6940	0.00	0	0
\$ / R	On	30/04/2018	Foreign Exchange Option	11.70	Put			139.63730	163.977	14.13	0.3060	0.00	0	400
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Put			1,675.47990	1,762.766	19.51	0.9186	0.00	0	1,000
\$ / R	On	30/04/2018	Foreign Exchange Option	13.80	Call			49.27990	39.866	19.51	0.0814	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Put			749.98700	817.277	16.82	0.7188	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	12.74	Call			199.28700	169.677	16.82	0.2812	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Call			55.83710	46.004	19.49	0.0880	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	13.86	Put			1,726.53710	1,813.604	19.49	0.9120	0.00	0	1,880
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Put			3,445.43240	3,540.717	20.79	0.9922	0.00	0	0
\$ / R	On	09/05/2018	Foreign Exchange Option	15.63	Call			4.73240	3.117	20.79	0.0078	0.00	0	1,880
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Put			2,239.41670	2,330.804	20.61	0.9478	0.00	0	0
\$ / R	On	11/05/2018	Foreign Exchange Option	14.40	Call			32.21670	26.604	20.61	0.0522	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Call			207.39040	177.561	16.76	0.2860	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	12.75	Put			759.49040	826.761	16.76	0.7140	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Put			3,566.28910	3,661.929	20.45	0.9932	0.00	0	0
\$ / R	On	14/05/2018	Foreign Exchange Option	15.76	Call			4.18910	2.729	20.45	0.0068	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Put			2,332.82800	2,424.679	20.70	0.9506	0.00	0	11,000
\$ / R	On	14/05/2018	Foreign Exchange Option	14.50	Call			30.72800	25.479	20.70	0.0494	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Put			2,139.27920	2,229.813	20.29	0.9386	0.00	0	0
\$ / R	On	15/05/2018	Foreign Exchange Option	14.30	Call			38.87920	32.313	20.29	0.0614	0.00	0	0
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Put			281.21650	319.631	14.74	0.4387	0.00	0	76,000
\$ / R	On	18/05/2018	Foreign Exchange Option	12.00	Call			485.91650	427.231	14.74	0.5613	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Put			3,668.10160	3,763.607	19.49	0.9926	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.89	Call			5.10160	3.107	19.49	0.0074	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Put			3,214.44370	3,308.229	19.82	0.9833	0.00	0	0
\$ / R	On	31/05/2018	Foreign Exchange Option	15.43	Call			11.44370	7.729	19.82	0.0167	0.00	0	500
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Put			1,659.24050	1,743.727	18.98	0.8788	0.00	0	1,000
\$ / R	On	31/05/2018	Foreign Exchange Option	13.80	Call			86.24050	73.227	18.98	0.1212	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Call			125.75150	108.963	18.40	0.1618	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.64	Put			1,507.95150	1,589.063	18.40	0.8382	0.00	0	70,530
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Call			213.72830	188.220	17.13	0.2620	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.05	Put			1,005.92830	1,078.320	17.13	0.7380	0.00	0	1,250
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Put			4,130.20250	4,226.954	21.69	0.9870	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.38	Call			8.00250	6.854	21.69	0.0130	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Call			1,292.86890	1,199.926	12.82	0.9104	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.00	Put			35.06890	40.026	12.82	0.0896	0.00	0	750
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			223.67520	197.067	17.01	0.2727	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			965.87520	1,037.167	17.01	0.7273	0.00	0	28,358
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Put			2,884.52090	2,978.076	20.83	0.9533	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.11	Call			32.32090	27.976	20.83	0.0467	0.00	0	760
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Call			231.99610	204.478	16.91	0.2815	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.96	Put			934.19610	1,004.578	16.91	0.7185	0.00	0	2,700

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Put			2,913.55760	3,007.283	20.87	0.9545	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.14	Call			31.35760	27.183	20.87	0.0455	0.00	0	2,700
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Call			354.46790	314.610	15.79	0.4035	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.50	Put			596.66790	654.710	15.79	0.5965	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			3,264.05490	3,359.439	21.32	0.9669	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			21.85490	19.339	21.32	0.0331	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Call			118.91680	102.979	18.51	0.1539	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.70	Put			1,561.11680	1,643.079	18.51	0.8461	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Call			564.83900	506.449	14.61	0.5773	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.00	Put			307.03900	346.549	14.61	0.4227	0.00	0	20,550
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Put			2,595.99380	2,687.504	20.46	0.9391	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.81	Call			43.79380	37.404	20.46	0.0609	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Call			878.71800	801.164	13.60	0.7659	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.50	Put			120.91800	141.264	13.60	0.2341	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Call			281.30370	248.713	16.41	0.3325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.75	Put			773.50370	838.813	16.41	0.6675	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Put			4,268.83930	4,365.774	21.69	0.9891	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.52	Call			6.63930	5.674	21.69	0.0109	0.00	0	66
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Put			2,500.67690	2,591.352	20.33	0.9334	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.71	Call			48.47690	41.252	20.33	0.0666	0.00	0	50
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Call			170.79380	150.164	17.73	0.2146	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.30	Put			1,212.99380	1,290.264	17.73	0.7854	0.00	0	25,550
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Put			3,293.41120	3,388.906	21.36	0.9677	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.53	Call			21.21120	18.806	21.36	0.0323	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Call			191.78190	168.739	17.42	0.2381	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.17	Put			1,103.98190	1,178.839	17.42	0.7619	0.00	0	965
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Call			388.93820	345.853	15.54	0.4351	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.40	Put			531.13820	585.953	15.54	0.5649	0.00	0	12,603
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Call			145.88730	126.831	18.10	0.1850	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.48	Put			1,368.08730	1,446.931	18.10	0.8150	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Put			4,239.11160	4,336.009	21.69	0.9887	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.49	Call			6.91160	5.909	21.69	0.0113	0.00	0	7,420
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Call			183.38470	161.302	17.54	0.2288	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.22	Put			1,145.58470	1,221.402	17.54	0.7712	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Put			3,195.63600	3,290.748	21.23	0.9648	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.43	Call			23.43600	20.648	21.23	0.0352	0.00	0	15,000
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Call			148.43970	129.276	18.06	0.1881	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.46	Put			1,350.63970	1,429.376	18.06	0.8119	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Put			3,912.88710	4,009.286	21.69	0.9831	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.16	Call			10.68710	9.186	21.69	0.0169	0.00	0	5,183
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Call			82.48500	71.232	19.26	0.1102	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.10	Put			1,924.68500	2,011.332	19.26	0.8898	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Put			5,124.22020	5,221.804	21.69	0.9964	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.38	Call			2.02020	1.704	21.69	0.0036	0.00	0	7,028
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Call			90.27540	77.999	19.07	0.1198	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.00	Put			1,832.47540	1,918.099	19.07	0.8802	0.00	0	5,630

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Put			5,024.52830	5,122.067	21.69	0.9958	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.28	Call			2.32830	1.967	21.69	0.0042	0.00	0	5,630
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Call			105.44590	91.211	18.75	0.1380	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.83	Put			1,677.64590	1,761.311	18.75	0.8620	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Put			4,159.88990	4,256.683	21.69	0.9875	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.41	Call			7.68990	6.583	21.69	0.0125	0.00	0	300
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Put			4,954.77010	5,052.273	21.69	0.9954	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.21	Call			2.57010	2.173	21.69	0.0046	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Call			104.47990	90.368	18.77	0.1369	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.84	Put			1,686.67990	1,770.468	18.77	0.8631	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Put			4,745.64750	4,843.025	21.69	0.9940	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.00	Call			3.44750	2.925	21.69	0.0060	0.00	0	3,500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Call			98.88600	85.492	18.88	0.1302	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.90	Put			1,741.08600	1,825.592	18.88	0.8698	0.00	0	1,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Call			446.94290	398.693	15.17	0.4857	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.25	Put			439.14290	488.793	15.17	0.5143	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			113.52820	98.268	18.60	0.1476	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			1,605.72820	1,688.368	18.60	0.8524	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Put			4,666.05150	4,763.371	21.69	0.9934	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.92	Call			3.85150	3.271	21.69	0.0066	0.00	0	2,415
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			72.16240	62.283	19.54	0.0974	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			2,064.36240	2,152.383	19.54	0.9026	0.00	0	2,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Call			442.82760	394.932	15.19	0.4822	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.26	Put			445.02760	495.032	15.19	0.5178	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Call			108.40080	93.790	18.70	0.1415	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.80	Put			1,650.60080	1,733.890	18.70	0.8585	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Put			4,397.77220	4,494.852	21.69	0.9907	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	16.65	Call			5.57220	4.752	21.69	0.0093	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Call			107.40530	92.921	18.72	0.1403	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.81	Put			1,659.60530	1,743.021	18.72	0.8597	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Put			3,548.59830	3,644.901	21.68	0.9742	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.79	Call			16.39830	14.801	21.68	0.0258	0.00	0	40,000
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			2,328.75420	2,418.894	20.07	0.9224	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			56.55420	48.794	20.07	0.0776	0.00	0	7,600
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Call			143.38110	124.435	18.14	0.1820	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.50	Put			1,385.58110	1,464.535	18.14	0.8180	0.00	0	114,600
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Call			426.73000	380.242	15.29	0.4684	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.30	Put			468.93000	520.342	15.29	0.5316	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Put			3,068.89490	3,163.440	21.07	0.9605	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.30	Call			26.69490	23.340	21.07	0.0395	0.00	0	24,500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Call			505.23220	451.204	14.86	0.5325	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.12	Put			367.43220	411.304	14.86	0.4675	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Call			186.69240	164.231	17.49	0.2324	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	13.20	Put			1,128.89240	1,204.331	17.49	0.7676	0.00	0	372
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Put			2,991.12930	3,085.283	20.97	0.9576	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.22	Call			28.92930	25.183	20.97	0.0424	0.00	0	372

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			28.06970	24.475	21.01	0.0413	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			3,020.26970	3,114.575	21.01	0.9587	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			8,292.21520	8,390.112	21.69	1.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			0.01520	0.012	21.69	0.0000	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Put			2,778.32130	2,871.202	20.70	0.9486	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	15.00	Call			36.12130	31.102	20.70	0.0514	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Put			378.04660	422.637	14.90	0.4749	69,312,386.00	164,000	164,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.14	Call			495.84660	442.537	14.90	0.5251	0.00	0	8,000
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Call			491.21150	438.258	14.92	0.5215	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.15	Put			383.41150	428.358	14.92	0.4785	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Call			1,116.24710	1,030.068	13.14	0.8609	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	11.20	Put			58.44710	70.168	13.14	0.1391	0.00	0	550
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Put			433.40340	482.587	15.14	0.5108	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	12.24	Call			451.20340	402.487	15.14	0.4892	0.00	0	500
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Call			1.27520	1.071	21.69	0.0024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.70	Put			5,443.47520	5,541.171	21.69	0.9976	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Call			1.25680	1.055	21.69	0.0023	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.71	Put			5,453.45680	5,551.155	21.69	0.9977	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Call			1.29380	1.087	21.69	0.0024	0.00	0	0
\$ / R	On	18/06/2018	Foreign Exchange Option	17.69	Put			5,433.49380	5,531.187	21.69	0.9976	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Put			3,841.03310	3,936.422	21.99	0.9754	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	16.10	Call			17.63310	14.822	21.99	0.0246	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Put			3,370.10950	3,465.305	21.64	0.9622	0.00	0	0
\$ / R	On	29/06/2018	Foreign Exchange Option	15.62	Call			26.70950	23.705	21.64	0.0378	0.00	0	500
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Put			1,646.58810	1,729.167	18.59	0.8462	0.00	0	1,000
\$ / R	On	29/06/2018	Foreign Exchange Option	13.80	Call			123.18810	107.567	18.59	0.1538	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Put			1,806.48920	1,891.055	18.84	0.8641	0.00	0	0
\$ / R	On	02/07/2018	Foreign Exchange Option	13.98	Call			108.18920	94.555	18.84	0.1359	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Put			1,468.30260	1,547.713	18.14	0.8123	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.60	Call			156.90260	137.913	18.14	0.1877	0.00	0	1,000
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Call			573.70140	517.843	14.73	0.5605	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	12.07	Put			355.10140	397.643	14.73	0.4395	0.00	0	2,000
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Put			1,581.62890	1,662.924	18.37	0.8302	0.00	0	0
\$ / R	On	06/07/2018	Foreign Exchange Option	13.73	Call			140.22890	123.124	18.37	0.1698	0.00	0	1,000
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Put			1,637.96980	1,719.445	18.33	0.8252	0.00	0	0
\$ / R	On	20/07/2018	Foreign Exchange Option	13.80	Call			150.46980	133.245	18.33	0.1748	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Put			3,441.42330	3,536.262	21.83	0.9486	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.72	Call			40.82330	36.862	21.83	0.0514	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Call			93.58230	82.867	19.38	0.1126	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	14.45	Put			2,224.18230	2,312.267	19.38	0.8874	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Put			3,656.71100	3,750.744	22.09	0.9558	0.00	0	0
\$ / R	On	24/07/2018	Foreign Exchange Option	15.94	Call			36.11100	31.344	22.09	0.0442	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Put			1,984.81280	2,070.571	18.94	0.8649	0.00	0	1,500
\$ / R	On	24/07/2018	Foreign Exchange Option	14.19	Call			114.21280	101.171	18.94	0.1351	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Put			2,075.82210	2,162.444	19.10	0.8731	0.00	0	0
\$ / R	On	25/07/2018	Foreign Exchange Option	14.29	Call			106.92210	94.744	19.10	0.1269	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Put			4,017.11640	4,111.742	22.05	0.9654	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	16.32	Call			28.51640	24.142	22.05	0.0346	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Put			3,530.59870	3,625.092	21.81	0.9487	0.00	0	0
\$ / R	On	31/07/2018	Foreign Exchange Option	15.82	Call			41.99870	37.492	21.81	0.0513	0.00	0	500
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Put			1,633.56560	1,714.694	18.22	0.8148	0.00	0	1,000
\$ / R	On	31/07/2018	Foreign Exchange Option	13.80	Call			164.96560	147.094	18.22	0.1852	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Put			1,683.24000	1,764.710	18.25	0.8161	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Put			3,873.44030	3,967.194	22.03	0.9572	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	16.18	Call			36.74030	31.394	22.03	0.0428	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Put			509.87290	560.894	15.14	0.5018	0.00	0	1,880
\$ / R	On	07/08/2018	Foreign Exchange Option	12.32	Call			533.17290	485.094	15.14	0.4982	0.00	0	0
\$ / R	On	07/08/2018	Foreign Exchange Option	13.86	Call			166.54000	148.910	18.25	0.1839	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Put			2,366.99090	2,455.605	19.40	0.8853	0.00	0	0
\$ / R	On	13/08/2018	Foreign Exchange Option	14.62	Call			100.49090	89.805	19.40	0.1147	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Put			4,222.93000	4,318.439	21.98	0.9586	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.57	Call			36.73000	32.039	21.98	0.0414	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Put			3,722.59110	3,817.102	21.98	0.9384	0.00	0	0
\$ / R	On	31/08/2018	Foreign Exchange Option	16.05	Call			56.39110	50.702	21.98	0.0616	0.00	0	500
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Put			1,624.67720	1,704.590	17.99	0.7870	0.00	0	1,000
\$ / R	On	31/08/2018	Foreign Exchange Option	13.80	Call			208.47720	188.190	17.99	0.2130	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Put			3,792.06390	3,885.749	21.84	0.9338	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.14	Call			64.46390	57.049	21.84	0.0662	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Call			432.06220	395.684	16.07	0.3901	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.85	Put			869.66220	934.384	16.07	0.6099	0.00	0	750
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Call			1,484.32960	1,390.527	13.00	0.8772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.00	Put			71.92960	79.227	13.00	0.1228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Call			401.02800	367.208	16.29	0.3667	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.96	Put			948.62800	1,015.909	16.29	0.6333	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Put			2,828.53400	2,921.551	20.08	0.8930	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.14	Call			100.93400	92.851	20.08	0.1070	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Call			549.13820	504.179	15.39	0.4734	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.50	Put			636.73820	692.879	15.39	0.5266	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Call			509.11980	467.013	15.61	0.4459	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.61	Put			706.71980	765.714	15.61	0.5541	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Put			3,627.64350	3,723.445	21.78	0.9260	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	15.97	Call			70.04350	64.745	21.78	0.0740	0.00	0	5,300
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Put			3,695.73950	3,790.631	21.84	0.9289	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.04	Call			68.13950	61.931	21.84	0.0711	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Call			495.32670	454.225	15.68	0.4362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	12.65	Put			732.92670	792.925	15.68	0.5638	0.00	0	1,550
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Put			1,494.51820	1,571.993	17.63	0.7523	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.65	Call			256.91820	233.293	17.63	0.2477	0.00	0	1,464
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Call			243.26130	220.792	17.75	0.2362	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.73	Put			1,560.86130	1,639.491	17.75	0.7638	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Put			4,638.63820	4,735.799	21.84	0.9653	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	17.02	Call			31.03820	27.099	21.84	0.0347	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Call			308.44770	282.138	17.10	0.2924	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.36	Put			1,256.04770	1,330.838	17.10	0.7076	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Put			3,734.69050	3,828.633	21.84	0.9309	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.08	Call			67.09050	59.934	21.84	0.0691	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Call			917.97790	849.792	13.95	0.6856	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	11.75	Put			255.57790	288.492	13.95	0.3144	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Call			331.15290	302.991	16.88	0.3112	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	13.25	Put			1,168.75290	1,241.691	16.88	0.6888	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Put			3,934.66930	4,029.088	21.84	0.9405	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	16.29	Call			57.06930	50.388	21.84	0.0595	0.00	0	73,314
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Call			116.56380	106.642	19.50	0.1228	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.86	Put			2,564.16380	2,655.342	19.50	0.8772	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Call			115.84930	106.101	19.52	0.1222	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.87	Put			2,573.44930	2,664.801	19.52	0.8778	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Call			117.28360	107.189	19.48	0.1234	0.00	0	0
\$ / R	On	17/09/2018	Foreign Exchange Option	14.85	Put			2,554.88360	2,645.889	19.48	0.8766	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Put			4,412.68000	4,508.509	21.79	0.9545	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.80	Call			43.68000	37.809	21.79	0.0455	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Put			3,886.56500	3,979.785	21.79	0.9330	0.00	0	0
\$ / R	On	28/09/2018	Foreign Exchange Option	16.25	Call			67.56500	59.085	21.79	0.0670	0.00	0	500
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Put			1,617.32110	1,696.652	17.81	0.7645	0.00	0	1,000
\$ / R	On	28/09/2018	Foreign Exchange Option	13.80	Call			248.32110	225.952	17.81	0.2355	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Put			2,202.86660	2,289.137	18.59	0.8233	0.00	0	0
\$ / R	On	25/10/2018	Foreign Exchange Option	14.49	Call			189.36660	172.537	18.59	0.1767	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Put			2,718.31830	2,809.938	19.42	0.8651	0.00	0	0
\$ / R	On	29/10/2018	Foreign Exchange Option	15.06	Call			141.51830	129.838	19.42	0.1349	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Put			4,585.22260	4,681.087	21.45	0.9500	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	17.02	Call			51.82260	44.287	21.45	0.0500	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Put			4,060.83100	4,153.752	21.45	0.9287	0.00	0	0
\$ / R	On	31/10/2018	Foreign Exchange Option	16.47	Call			77.43100	66.952	21.45	0.0713	0.00	0	500
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Put			1,608.37760	1,686.712	17.59	0.7410	0.00	0	1,000
\$ / R	On	31/10/2018	Foreign Exchange Option	13.80	Call			294.97760	269.912	17.59	0.2590	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Put			337.88610	376.978	14.15	0.3472	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	11.90	Call			932.88610	868.378	14.15	0.6528	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Call			291.04250	266.480	17.63	0.2542	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	13.86	Put			1,656.04250	1,735.080	17.63	0.7458	0.00	0	1,880
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Put			4,378.09650	4,472.844	21.40	0.9408	0.00	0	0
\$ / R	On	05/11/2018	Foreign Exchange Option	16.81	Call			63.09650	54.244	21.40	0.0592	0.00	0	1,880
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Put			2,524.13090	2,613.010	18.96	0.8430	0.00	0	0
\$ / R	On	13/11/2018	Foreign Exchange Option	14.86	Call			172.43090	157.310	18.96	0.1570	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Put			4,828.94820	4,926.840	21.32	0.9483	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	17.31	Call			55.24820	48.339	21.32	0.0517	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Put			4,247.61320	4,342.616	21.32	0.9253	0.00	0	0
\$ / R	On	30/11/2018	Foreign Exchange Option	16.70	Call			83.91320	74.116	21.32	0.0747	0.00	0	500
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Put			1,601.65570	1,679.540	17.44	0.7213	0.00	0	1,000
\$ / R	On	30/11/2018	Foreign Exchange Option	13.80	Call			337.95570	311.040	17.44	0.2787	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Put			1,477.02000	1,554.319	17.15	0.6939	0.00	0	20,000
\$ / R	On	11/12/2018	Foreign Exchange Option	13.65	Call			381.52000	353.518	17.15	0.3061	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Put			3,279.07450	3,373.389	20.27	0.8752	0.00	0	0
\$ / R	On	11/12/2018	Foreign Exchange Option	15.69	Call			143.57450	132.589	20.27	0.1248	0.00	0	20,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Put			3,524.60220	3,619.801	20.74	0.8847	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.95	Call			134.00220	123.801	20.74	0.1153	0.00	0	2,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Call			184.84440	170.956	19.11	0.1600	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.07	Put			2,695.44440	2,786.956	19.11	0.8400	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Call			184.10060	170.268	19.13	0.1594	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.08	Put			2,704.70060	2,796.268	19.13	0.8406	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Call			559.23430	519.172	15.96	0.4218	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	12.96	Put			959.83430	1,025.172	15.96	0.5782	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Put			4,745.34970	4,842.966	21.21	0.9413	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	17.24	Call			64.74970	56.966	21.21	0.0587	0.00	0	23,443
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Put			2,532.24040	2,621.034	18.81	0.8274	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	14.89	Call			201.64040	185.034	18.81	0.1726	0.00	0	1,000
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Call			183.36430	169.582	19.15	0.1587	0.00	0	0
\$ / R	On	14/12/2018	Foreign Exchange Option	15.09	Put			2,713.96430	2,805.582	19.15	0.8413	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Put			5,052.30100	5,150.455	21.08	0.9471	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	17.58	Call			59.80100	51.656	21.08	0.0529	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Put			4,433.37100	4,528.201	21.08	0.9234	0.00	0	0
\$ / R	On	31/12/2018	Foreign Exchange Option	16.93	Call			90.87100	79.401	21.08	0.0766	0.00	0	500
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Put			1,593.53410	1,671.847	17.28	0.7028	0.00	0	1,000
\$ / R	On	31/12/2018	Foreign Exchange Option	13.80	Call			381.03410	353.047	17.28	0.2972	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Put			2,684.40120	2,775.276	18.80	0.8107	0.00	0	0
\$ / R	On	13/02/2019	Foreign Exchange Option	15.10	Call			244.80120	227.176	18.80	0.1893	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Call			266.21410	249.948	19.18	0.1945	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.31	Put			2,859.01410	2,952.448	19.18	0.8055	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Call			449.83760	419.200	17.48	0.3095	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	14.05	Put			1,782.63760	1,861.700	17.48	0.6905	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Call			1,268.96360	1,194.135	14.06	0.6989	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	11.80	Put			351.76360	386.635	14.06	0.3011	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Call			265.36990	249.154	19.20	0.1938	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.32	Put			2,868.16990	2,961.654	19.20	0.8062	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Call			264.52660	248.369	19.22	0.1932	0.00	0	0
\$ / R	On	18/03/2019	Foreign Exchange Option	15.33	Put			2,877.32660	2,970.869	19.22	0.8068	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Call			526.20810	493.722	17.89	0.3193	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.37	Put			2,027.70810	2,107.722	17.89	0.6807	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Call			524.26660	491.886	17.90	0.3183	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.38	Put			2,035.76660	2,115.886	17.90	0.6817	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Call			528.15340	495.566	17.88	0.3203	0.00	0	0
\$ / R	On	14/06/2019	Foreign Exchange Option	14.36	Put			2,019.65340	2,099.566	17.88	0.6797	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Put			6,978.27200	7,081.328	21.27	0.9081	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	20.00	Call			159.77200	144.328	21.27	0.0919	0.00	0	2,000
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Call			539.43030	516.091	19.38	0.2766	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.81	Put			3,167.93030	3,263.091	19.38	0.7234	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Call			538.07380	515.114	19.40	0.2761	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.82	Put			3,176.57380	3,272.114	19.40	0.7239	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Call			540.79200	517.066	19.37	0.2772	0.00	0	0
\$ / R	On	13/12/2019	Foreign Exchange Option	15.80	Put			3,159.29200	3,254.066	19.37	0.7228	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Call			918.56940	876.235	18.45	0.3845	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.16	Put			2,547.06940	2,630.235	18.45	0.6155	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Call			916.41790	874.170	18.46	0.3837	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.17	Put			2,554.91790	2,638.170	18.46	0.6163	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Call			914.26570	872.111	18.47	0.3829	0.00	0	0
\$ / R	On	12/06/2020	Foreign Exchange Option	15.18	Put			2,562.76570	2,646.112	18.47	0.6171	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Put			2,693.78890	2,778.829	18.64	0.6168	0.00	0	0
\$ / R	On	28/07/2020	Foreign Exchange Option	15.37	Call			948.28890	905.829	18.64	0.3832	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Call			1,030.13150	985.391	18.60	0.3992	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.35	Put			2,658.63150	2,743.291	18.60	0.6008	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Call			1,027.91180	983.255	18.61	0.3985	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.36	Put			2,666.41180	2,751.155	18.61	0.6015	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Call			1,032.36670	987.526	18.59	0.4000	0.00	0	0
\$ / R	On	14/09/2020	Foreign Exchange Option	15.34	Put			2,650.86670	2,735.426	18.59	0.6000	0.00	0	0
Total \$ / R Option												117,146,387.10	369,000	3,197,450
Total \$ / R												3,153,404,014.10	621,922	4,325,326
\$ / R MAXI	On	19/03/2018	Foreign Exchange Future			12.00450		12.10010			0.0000	180,067.50	15	487
\$ / R MAXI	On	18/06/2018	Foreign Exchange Future			12.15990		12.25780			0.0000	0.00	0	69
\$ / R MAXI	On	17/09/2018	Foreign Exchange Future			12.31130		12.41240			0.0000	0.00	0	45
\$ / R MAXI	On	14/12/2018	Foreign Exchange Future			12.45400		12.55940			0.0000	0.00	0	3
\$ / R MAXI	On	14/06/2019	Foreign Exchange Future			12.75600		12.86850			0.0000	0.00	0	0
Total \$ / R MAXI Future												180,067.50	15	604
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Call			1,144.49970	744.433	20.25	0.0250	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.72	Put			163,134.49970	172,294.433	20.25	0.9750	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Call			1,118.94020	726.668	20.26	0.0245	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.73	Put			164,108.94020	173,276.668	20.26	0.9755	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Call			1,170.59210	762.597	20.23	0.0256	0.00	0	0
\$ / R MAXI	On	19/03/2018	Foreign Exchange Option	13.71	Put			162,160.59210	171,312.597	20.23	0.9744	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Call			9,621.24470	8,316.339	18.94	0.1270	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.93	Put			176,841.24470	185,326.339	18.94	0.8730	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Call			9,533.84020	8,240.377	18.96	0.1259	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.94	Put			177,753.84020	186,250.377	18.96	0.8741	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Call			9,709.36120	8,393.232	18.92	0.1280	0.00	0	0
\$ / R MAXI	On	18/06/2018	Foreign Exchange Option	13.92	Put			175,929.36120	184,403.232	18.92	0.8720	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Call			20,137.23200	18,251.974	18.17	0.2001	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.01	Put			179,897.23200	188,121.974	18.17	0.7999	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Call			20,003.19810	18,129.686	18.19	0.1989	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.02	Put			180,763.19810	188,999.686	18.19	0.8011	0.00	0	0
\$ / R MAXI	On	17/09/2018	Foreign Exchange Option	14.00	Call			20,272.55250	18,375.190	18.16	0.2013	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI On	17/09/2018	Foreign Exchange Option	14.00	Put		179,032.55250	187,245.190	18.16	0.7987		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Put		282,545.39340	291,768.722	19.37	0.8486		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Call		17,622.87030	16,296.525	19.33	0.1526		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.19	Put		280,682.87030	289,896.525	19.33	0.8474		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Call		17,554.06360	16,232.428	19.35	0.1520		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.20	Put		281,614.06360	290,832.428	19.35	0.8480		0.00	0	0	
\$ / R MAXI On	14/12/2018	Foreign Exchange Option	15.21	Call		17,485.39340	16,168.722	19.37	0.1514		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Call		52,620.81490	49,372.175	17.89	0.3193		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.37	Put		202,770.81490	210,772.175	17.89	0.6807		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Call		52,426.65990	49,188.615	17.90	0.3183		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.38	Put		203,576.65990	211,588.615	17.90	0.6817		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Call		52,815.33870	49,556.608	17.88	0.3203		0.00	0	0	
\$ / R MAXI On	14/06/2019	Foreign Exchange Option	14.36	Put		201,965.33870	209,956.608	17.88	0.6797		0.00	0	0	
Total \$ / R MAXI Option												0.00	0	0
Total \$ / R MAXI												180,067.50	15	604
£ / R	On 01/03/2018	Foreign Exchange Future			16.69350	16.76260		0.0000		0.00	0	0	17	
£ / R	On 15/03/2018	Foreign Exchange Future			16.73750	16.80710		0.0000		0.00	0	0	38	
£ / R	On 19/03/2018	Foreign Exchange Future			16.75030	16.81990		0.0000		35,309,632.40	2,108	196,059		
£ / R	On 30/04/2018	Foreign Exchange Future			16.88190	16.95240		0.0000		0.00	0	9		
£ / R	On 18/06/2018	Foreign Exchange Future			17.02990	17.10180		0.0000		38,317,275.00	2,250	10,315		
£ / R	On 17/09/2018	Foreign Exchange Future			17.30790	17.38350		0.0000		34,615,800.00	2,000	13,656		
£ / R	On 14/12/2018	Foreign Exchange Future			17.57420	17.65500		0.0000		0.00	0	895		
£ / R	On 18/03/2019	Foreign Exchange Future			17.86720	17.95160		0.0000		0.00	0	948		
£ / R	On 14/06/2019	Foreign Exchange Future			18.14580	18.23420		0.0000		0.00	0	0		
Total £ / R Future												108,242,707.40	6,358	221,937
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Put		2,471.64810	2,539.862	24.48	0.9899		0.00	0	0	
£ / R	On 01/03/2018	Foreign Exchange Option	19.23	Call		4.24810	3.362	24.48	0.0101		0.00	0	0	
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Put		2,259.56640	2,324.713	21.35	0.9711		0.00	0	0	
£ / R	On 15/03/2018	Foreign Exchange Option	19.05	Call		16.66640	12.213	21.35	0.0289		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Call		241.30770	206.774	17.76	0.3296		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.22	Put		641.40770	676.474	17.76	0.6704		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Call		238.33110	204.077	17.78	0.3263		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.23	Put		648.43110	683.776	17.78	0.6737		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Call		244.31900	209.500	17.74	0.3330		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.21	Put		634.41900	669.201	17.74	0.6670		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Call		315.46070	274.547	17.35	0.4095		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	17.00	Put		495.56070	524.247	17.35	0.5905		0.00	0	500	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Put		3,325.61550	3,393.837	23.41	0.9903		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	20.14	Call		5.51550	4.137	23.41	0.0097		0.00	0	500	
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Put		2,202.21610	2,266.304	20.88	0.9631		0.00	0	0	
£ / R	On 19/03/2018	Foreign Exchange Option	19.00	Call		22.11610	16.604	20.88	0.0369		0.00	0	1,500	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Put		709.59370	740.501	17.03	0.5842		0.00	0	0	
£ / R	On 30/04/2018	Foreign Exchange Option	17.23	Call		431.99370	392.401	17.03	0.4158		0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Call			401.77700	371.196	17.37	0.3348	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.90	Put			1,199.97700	1,241.296	17.37	0.6652	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Call			399.06210	368.665	17.38	0.3330	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.91	Put			1,207.26210	1,248.765	17.38	0.6670	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Call			404.51300	373.777	17.36	0.3366	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.89	Put			1,192.71300	1,233.877	17.36	0.6634	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Call			525.49950	488.418	16.93	0.4138	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	17.50	Put			923.69950	958.518	16.93	0.5862	0.00	0	500
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Put			3,370.10960	3,434.087	19.98	0.9263	0.00	0	0
£ / R	On	18/06/2018	Foreign Exchange Option	20.40	Call			71.90960	63.987	19.98	0.0737	0.00	0	500
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Call			577.37550	546.017	17.13	0.3692	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.26	Put			1,453.87550	1,498.117	17.13	0.6308	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Call			583.12340	551.451	17.11	0.3721	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.24	Put			1,439.62340	1,483.551	17.11	0.6279	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Call			580.20630	548.730	17.12	0.3706	0.00	0	0
£ / R	On	17/09/2018	Foreign Exchange Option	18.25	Put			1,446.70630	1,490.830	17.12	0.6294	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Call			880.87320	839.944	16.65	0.4512	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.12	Put			1,345.87320	1,385.744	16.65	0.5488	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Call			877.29760	836.481	16.65	0.4498	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.13	Put			1,352.29760	1,392.281	16.65	0.5502	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Call			884.46240	843.427	16.64	0.4526	0.00	0	0
£ / R	On	14/12/2018	Foreign Exchange Option	18.11	Put			1,339.46240	1,379.227	16.64	0.5474	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Call			1,084.33370	1,040.009	16.42	0.4792	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.30	Put			1,432.73370	1,472.809	16.42	0.5208	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Call			1,080.58290	1,036.346	16.42	0.4780	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.31	Put			1,438.98290	1,479.146	16.42	0.5220	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Call			1,088.10430	1,043.683	16.41	0.4804	0.00	0	0
£ / R	On	18/03/2019	Foreign Exchange Option	18.29	Put			1,426.50430	1,466.483	16.41	0.5196	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Call			1,197.92910	1,151.187	16.27	0.4810	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.64	Put			1,603.72910	1,645.387	16.27	0.5190	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Call			1,205.35970	1,158.440	16.26	0.4832	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.62	Put			1,591.15970	1,632.640	16.26	0.5168	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Call			1,201.63460	1,154.804	16.27	0.4821	0.00	0	0
£ / R	On	14/06/2019	Foreign Exchange Option	18.63	Put			1,597.43460	1,639.004	16.27	0.5179	0.00	0	0
Total £ / R Option												0.00	0	3,500
Total £ / R												108,242,707.40	6,358	225,437
¥ / R	On	19/03/2018	Foreign Exchange Future			0.11016		0.11079			0.0000	0.00	0	5,608
¥ / R	On	18/06/2018	Foreign Exchange Future			0.11223		0.11289			0.0000	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Future			0.11435		0.11502			0.0000	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Future			0.12391		0.12475			0.0000	0.00	0	0
Total ¥ / R Future												0.00	0	5,608
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Call			39.74430	33.979	19.81	0.1017	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.12	Put			960.94430	1,017.679	19.81	0.8983	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Call			5.02410	4.292	22.66	0.0150	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.13	Put			1,926.22410	1,987.992	22.66	0.9850	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Call			270.65340	240.737	15.99	0.5217	0.00	0	0
¥ / R	On	19/03/2018	Foreign Exchange Option	0.11	Put			191.85340	224.437	15.99	0.4783	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Call			101.45740	95.942	21.34	0.1389	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.13	Put			1,812.95740	1,872.442	21.34	0.8611	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Call			49.98070	44.916	23.61	0.0679	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.14	Put			2,761.48070	2,821.416	23.61	0.9321	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Call			243.12180	230.337	19.14	0.2994	0.00	0	0
¥ / R	On	18/06/2018	Foreign Exchange Option	0.12	Put			954.62180	1,006.837	19.14	0.7006	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Call			242.84730	231.224	20.43	0.2342	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.13	Put			1,740.44730	1,795.824	20.43	0.7658	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Call			155.98110	147.866	23.05	0.1501	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.14	Put			2,653.58110	2,712.467	23.05	0.8499	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Call			452.24730	431.910	18.59	0.3975	0.00	0	0
¥ / R	On	17/09/2018	Foreign Exchange Option	0.12	Put			949.84730	996.510	18.59	0.6025	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Call			928.67810	906.042	20.21	0.4653	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.13	Put			1,453.77810	1,514.742	20.21	0.5347	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Call			734.33730	724.822	22.72	0.3704	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.14	Put			2,259.43730	2,333.522	22.72	0.6296	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Call			1,306.23740	1,267.947	18.82	0.6011	0.00	0	0
¥ / R	On	14/06/2019	Foreign Exchange Option	0.12	Put			831.33740	876.647	18.82	0.3989	0.00	0	0
Total ¥ / R Option												0.00	0	0
Total ¥ / R												0.00	0	5,608
€ / R	On	15/02/2018	Foreign Exchange Future			14.74840		14.86660			0.0000	0.00	0	44
€ / R	On	28/02/2018	Foreign Exchange Future			14.78900		14.90780			0.0000	0.00	0	337
€ / R	On	15/03/2018	Foreign Exchange Future			14.83660		14.95600			0.0000	0.00	0	63
€ / R	On	19/03/2018	Foreign Exchange Future			14.84950		14.96900			0.0000	13,141,807.50	885	105,239
€ / R	On	29/03/2018	Foreign Exchange Future			14.88180		15.00180			0.0000	0.00	0	3
€ / R	On	30/04/2018	Foreign Exchange Future			14.98290		15.10390			0.0000	0.00	0	16
€ / R	On	18/06/2018	Foreign Exchange Future			15.13650		15.25960			0.0000	20,525,094.00	1,356	14,322
€ / R	On	17/09/2018	Foreign Exchange Future			15.42950		15.55660			0.0000	0.00	0	45,425
€ / R	On	14/12/2018	Foreign Exchange Future			15.71640		15.84970			0.0000	0.00	0	2,962
€ / R	On	18/03/2019	Foreign Exchange Future			16.01380		16.15210			0.0000	0.00	0	1,088
€ / R	On	14/06/2019	Foreign Exchange Future			16.30670		16.45120			0.0000	0.00	0	0
Total € / R Future												33,666,901.50	2,241	169,499
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Put			1,205.32720	1,322.715	23.32	0.9932	0.00	0	0
€ / R	On	15/02/2018	Foreign Exchange Option	16.07	Call			1.92720	1.115	23.32	0.0068	0.00	0	0
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Put			1,507.76100	1,624.820	19.87	0.9845	0.00	0	1,647
€ / R	On	28/02/2018	Foreign Exchange Option	16.41	Call			5.56100	3.820	19.87	0.0155	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Put			2,062.83260	2,178.541	19.96	0.9842	0.00	0	0
€ / R	On	15/03/2018	Foreign Exchange Option	17.01	Call			8.83260	5.141	19.96	0.0158	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Put			3.16170	3.459	17.85	0.0113	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Put			25.41900	26.164	13.24	0.0860	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.00	Call			994.41900	875.664	13.24	0.9140	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Put			2,042.60490	2,157.975	19.81	0.9788	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	17.00	Call			11.60490	7.475	19.81	0.0212	0.00	0	620
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Put			1,450.53600	1,559.123	17.95	0.9486	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Call			264.85540	208.496	15.10	0.4039	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.05	Put			345.85540	408.996	15.10	0.5961	0.00	0	5,648
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Call			246.01640	192.692	15.25	0.3797	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	15.10	Put			377.01640	443.192	15.25	0.6203	0.00	0	14,172
€ / R	On	19/03/2018	Foreign Exchange Option	13.00	Call			1,972.16170	1,852.959	17.85	0.9887	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Put			245.66970	296.093	14.56	0.5018	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Call			354.80000	284.112	14.50	0.5093	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.85	Put			235.80000	284.612	14.50	0.4907	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Put			1,555.54850	1,666.162	18.29	0.9564	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	16.50	Call			24.54850	15.662	18.29	0.0436	0.00	0	643
€ / R	On	19/03/2018	Foreign Exchange Option	16.39	Call			29.53600	18.623	17.95	0.0514	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Call			349.70670	279.825	14.53	0.5037	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.86	Put			240.70670	290.325	14.53	0.4963	0.00	0	0
€ / R	On	19/03/2018	Foreign Exchange Option	14.87	Call			344.66970	275.593	14.56	0.4982	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Put			2,223.58110	2,339.136	19.96	0.9732	0.00	0	0
€ / R	On	29/03/2018	Foreign Exchange Option	17.21	Call			15.38110	10.936	19.96	0.0268	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Put			495.92140	562.237	14.75	0.5826	0.00	0	0
€ / R	On	30/04/2018	Foreign Exchange Option	15.24	Call			359.82140	305.137	14.75	0.4174	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Call			431.62380	378.319	14.78	0.4114	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.50	Put			672.02380	741.819	14.78	0.5886	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Call			428.19310	375.239	14.79	0.4088	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.51	Put			678.59310	748.739	14.79	0.5912	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Call			435.08160	381.428	14.76	0.4141	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.49	Put			665.48160	734.928	14.76	0.5859	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Call			1,316.18280	1,203.034	12.06	0.8657	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.01	Put			66.58280	76.534	12.06	0.1343	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Call			2,276.38670	2,151.538	13.82	0.9699	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.00	Put			16.78670	15.038	13.82	0.0301	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Call			1,123.75250	1,018.953	12.57	0.7994	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	14.25	Put			114.15250	132.453	12.57	0.2006	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Call			289.89700	251.510	15.72	0.2939	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.00	Put			1,030.29700	1,115.010	15.72	0.7061	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Put			6,373.72490	6,496.243	22.25	0.9955	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	21.63	Call			3.32490	2.744	22.25	0.0045	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Call			1,349.91030	1,235.627	11.98	0.8756	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	13.97	Put			60.31030	69.127	11.98	0.1244	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Call			204.53900	175.765	16.50	0.2158	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	16.44	Put			1,384.93900	1,479.265	16.50	0.7842	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Put			3,387.17790	3,503.611	19.48	0.9565	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	18.61	Call			36.77790	30.111	19.48	0.0435	0.00	0	7,000
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Call			1,542.77250	1,423.599	11.52	0.9232	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
€ / R	On	18/06/2018	Foreign Exchange Option	13.75	Put			33.17250	37.098	11.52	0.0768	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Call			526.59820	464.135	14.29	0.4823	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	15.25	Put			516.99820	577.635	14.29	0.5177	0.00	0	50,995
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Put			5,300.82030	5,422.257	22.25	0.9870	0.00	0	0
€ / R	On	18/06/2018	Foreign Exchange Option	20.55	Call			10.42030	8.757	22.25	0.0130	0.00	0	50,995
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Call			283.00960	251.196	16.60	0.2301	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.12	Put			1,846.40960	1,941.696	16.60	0.7699	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Call			286.29050	254.193	16.57	0.2325	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.10	Put			1,829.69050	1,924.693	16.57	0.7675	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Call			532.71670	480.613	14.96	0.4001	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	16.00	Put			976.11670	1,051.114	14.96	0.5999	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Put			6,095.92760	6,214.912	19.83	0.9824	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	21.63	Call			22.52760	14.412	19.83	0.0176	0.00	0	21,525
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Call			581.63940	525.624	14.73	0.4299	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	15.85	Put			875.03940	946.124	14.73	0.5701	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Put			4,085.49410	4,194.730	19.30	0.9332	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	19.56	Call			82.09410	64.230	19.30	0.0668	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Call			1,460.10800	1,350.699	12.57	0.8052	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	14.25	Put			153.50800	171.199	12.57	0.1948	0.00	0	124,767
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Call			284.64490	252.689	16.59	0.2313	0.00	0	0
€ / R	On	17/09/2018	Foreign Exchange Option	17.11	Put			1,838.04490	1,933.189	16.59	0.7687	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Put			2,375.82920	2,477.056	16.88	0.7760	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Call			328.35420	296.053	16.85	0.2258	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.88	Put			2,358.65420	2,459.653	16.85	0.7742	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Call			326.93800	294.751	16.87	0.2249	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.89	Put			2,367.23800	2,468.351	16.87	0.7751	0.00	0	0
€ / R	On	14/12/2018	Foreign Exchange Option	17.90	Call			325.52920	293.456	16.88	0.2240	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Call			987.09030	917.464	14.53	0.5100	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.14	Put			974.99030	1,043.664	14.53	0.4900	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Call			983.26240	913.740	14.54	0.5084	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.15	Put			981.16240	1,049.940	14.54	0.4916	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Call			990.94170	921.205	14.52	0.5116	0.00	0	0
€ / R	On	18/03/2019	Foreign Exchange Option	16.13	Put			968.84170	1,037.405	14.52	0.4884	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Put			1,400.29000	1,482.794	15.38	0.5402	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Call			978.21450	916.389	15.39	0.4586	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.88	Put			1,407.01450	1,489.689	15.39	0.5414	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Call			984.77820	922.610	15.37	0.4610	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.86	Put			1,393.57820	1,475.910	15.37	0.5390	0.00	0	0
€ / R	On	14/06/2019	Foreign Exchange Option	16.87	Call			981.49000	919.494	15.38	0.4598	0.00	0	0
Total € / R Option												0.00	0	614,066
Total € / R												33,666,901.50	2,241	783,565
AU\$ / R	On	28/02/2018	Foreign Exchange Future			9.41890		9.49980			0.0000	0.00	0	46
AU\$ / R	On	15/03/2018	Foreign Exchange Future			9.43950		9.52080			0.0000	0.00	0	4
AU\$ / R	On	19/03/2018	Foreign Exchange Future			9.44500		9.52640			0.0000	2,361,250.00	250	11,198

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On	18/06/2018	Foreign Exchange Future			9.56810		9.65140			0.0000	47,840.50	5	5,799
AU\$ / R	On	17/09/2018	Foreign Exchange Future			9.69200		9.77770			0.0000	0.00	0	400
AU\$ / R	On	14/12/2018	Foreign Exchange Future			9.81010		9.89870			0.0000	0.00	0	10,812
AU\$ / R	On	14/06/2019	Foreign Exchange Future			10.05930		10.15460			0.0000	0.00	0	0
Total AU\$ / R Future												2,409,090.50	255	28,259
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Put			1,052.74600	1,132.549	20.00	0.9904	0.00	0	0
AU\$ / R	On	28/02/2018	Foreign Exchange Option	10.55	Call			2.54600	1.449	20.00	0.0096	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Put			294.46240	349.246	14.52	0.7322	0.00	0	0
AU\$ / R	On	15/03/2018	Foreign Exchange Option	9.72	Call			95.26240	68.746	14.52	0.2678	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Call			47.75510	32.771	15.23	0.1384	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	9.99	Put			511.35510	577.771	15.23	0.8616	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Call			46.36980	31.650	15.25	0.1344	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.00	Put			519.96980	586.650	15.25	0.8656	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Call			45.02390	30.564	15.27	0.1305	0.00	0	0
AU\$ / R	On	19/03/2018	Foreign Exchange Option	10.01	Put			528.62390	595.564	15.27	0.8695	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Put			947.70880	1,016.644	15.42	0.8340	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Call			91.72310	77.055	15.38	0.1704	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.49	Put			930.32310	998.955	15.38	0.8296	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Call			90.40610	75.937	15.40	0.1682	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.50	Put			939.00610	1,007.837	15.40	0.8318	0.00	0	0
AU\$ / R	On	18/06/2018	Foreign Exchange Option	10.51	Call			89.10880	74.744	15.42	0.1660	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Put			1,442.87570	1,515.604	15.95	0.8515	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Call			99.52430	86.677	15.96	0.1471	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.13	Put			1,451.82430	1,524.677	15.96	0.8529	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Call			101.64090	88.541	15.93	0.1499	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.11	Put			1,433.94090	1,506.541	15.93	0.8501	0.00	0	0
AU\$ / R	On	17/09/2018	Foreign Exchange Option	11.12	Call			100.57570	87.604	15.95	0.1485	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Call			132.36000	117.726	16.14	0.1630	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.48	Put			1,713.66000	1,787.626	16.14	0.8370	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Call			131.26720	116.741	16.16	0.1618	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.49	Put			1,722.56720	1,796.641	16.16	0.8382	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Call			133.46040	118.720	16.13	0.1642	0.00	0	0
AU\$ / R	On	14/12/2018	Foreign Exchange Option	11.47	Put			1,704.76040	1,778.620	16.13	0.8358	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Call			362.45660	332.978	14.56	0.3265	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.01	Put			1,217.85660	1,283.678	14.56	0.6735	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Call			360.19880	330.877	14.58	0.3248	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.02	Put			1,225.59880	1,291.577	14.58	0.6752	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Call			364.72590	335.093	14.55	0.3282	0.00	0	0
AU\$ / R	On	14/06/2019	Foreign Exchange Option	11.00	Put			1,210.12590	1,275.793	14.55	0.6718	0.00	0	0
Total AU\$ / R Option												0.00	0	0
Total AU\$ / R												2,409,090.50	255	28,259
CAD/ R	On	19/03/2018	Foreign Exchange Future			9.59370		9.67190			0.0000	0.00	0	1,050
CAD/ R	On	18/06/2018	Foreign Exchange Future			9.72800		9.80820			0.0000	0.00	0	300

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total CAD/ R Future												0.00	0	1,350
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Call			73.31980	52.906	16.24	0.1909	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.07	Put			471.41980	529.206	16.24	0.8091	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Call			71.49750	51.500	16.28	0.1865	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.08	Put			479.59750	537.800	16.28	0.8135	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Call			75.18660	54.350	16.20	0.1954	0.00	0	0
CAD/ R	On	19/03/2018	Foreign Exchange Option	10.06	Put			463.28660	520.650	16.20	0.8046	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Call			92.30130	76.880	16.79	0.1569	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.82	Put			1,104.10130	1,168.880	16.79	0.8431	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Call			91.07010	75.832	16.81	0.1550	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.83	Put			1,112.87010	1,177.832	16.81	0.8450	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Call			93.54950	77.944	16.77	0.1588	0.00	0	0
CAD/ R	On	18/06/2018	Foreign Exchange Option	10.81	Put			1,095.34950	1,159.944	16.77	0.8412	0.00	0	0
Total CAD/ R Option												0.00	0	0
Total CAD/ R												0.00	0	1,350
CHF / R	On	19/03/2018	Foreign Exchange Future			12.79300		12.92960			0.0000	0.00	0	1,215
CHF / R	On	18/06/2018	Foreign Exchange Future			13.05310		13.19390			0.0000	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Future			13.31910		13.46490			0.0000	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Future			14.40460		14.57140			0.0000	0.00	0	0
Total CHF / R Future												0.00	0	1,215
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Call			25.51770	14.354	17.86	0.0469	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.15	Put			1,245.91770	1,371.354	17.86	0.9531	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Call			25.01120	14.144	17.91	0.0462	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.16	Put			1,255.41120	1,381.144	17.91	0.9538	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Call			26.03460	14.569	17.81	0.0476	0.00	0	0
CHF / R	On	19/03/2018	Foreign Exchange Option	14.14	Put			1,236.43460	1,361.569	17.81	0.9524	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Call			124.05300	99.361	16.67	0.1530	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.53	Put			1,460.15300	1,576.261	16.67	0.8470	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Call			122.64170	98.203	16.68	0.1515	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.54	Put			1,468.74170	1,585.103	16.68	0.8485	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Call			121.24490	97.058	16.68	0.1501	0.00	0	0
CHF / R	On	18/06/2018	Foreign Exchange Option	14.55	Put			1,477.34490	1,593.958	16.68	0.8499	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Call			201.59770	176.803	16.80	0.1944	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.04	Put			1,776.69770	1,897.703	16.80	0.8056	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Call			200.23410	175.601	16.81	0.1932	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.05	Put			1,785.33410	1,906.501	16.81	0.8068	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Call			202.96850	178.010	16.79	0.1955	0.00	0	0
CHF / R	On	17/09/2018	Foreign Exchange Option	15.03	Put			1,768.06850	1,888.910	16.79	0.8045	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Call			924.41480	857.889	14.96	0.4849	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.72	Put			1,073.01480	1,173.289	14.96	0.5151	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Call			920.90330	854.641	14.97	0.4834	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
CHF / R	On	14/06/2019	Foreign Exchange Option	14.73	Put			1,079.50330	1,180.041	14.97	0.5166	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Call			917.41440	851.408	14.99	0.4819	0.00	0	0
CHF / R	On	14/06/2019	Foreign Exchange Option	14.74	Put			1,086.01440	1,186.808	14.99	0.5181	0.00	0	0
Total CHF / R Option												0.00	0	0
Total CHF / R												0.00	0	1,215
CNH / R	On	19/03/2018	Foreign Exchange Future			1.90590		1.91940			0.0000	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Future			1.92060		1.93470			0.0000	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Future			1.93590		1.95060			0.0000	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Future			1.98210		1.99800			0.0000	0.00	0	0
Total CNH / R Future												0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Call			347.00620	275.421	15.16	0.4109	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.93	Put			453.00620	516.421	15.16	0.5891	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Call			308.72210	242.647	15.34	0.3731	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.94	Put			514.72210	583.647	15.34	0.6269	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Call			389.17570	311.953	14.97	0.4507	0.00	0	0
CNH / R	On	19/03/2018	Foreign Exchange Option	1.92	Put			395.17570	452.953	14.97	0.5493	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Call			398.10410	345.337	15.69	0.3121	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.02	Put			1,251.10410	1,339.337	15.69	0.6879	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Call			373.17560	323.044	15.81	0.2954	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.03	Put			1,326.17560	1,417.044	15.81	0.7046	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Call			424.65510	369.159	15.57	0.3295	0.00	0	0
CNH / R	On	18/06/2018	Foreign Exchange Option	2.01	Put			1,177.65510	1,263.159	15.57	0.6705	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Put			2,179.68780	2,288.799	16.52	0.7508	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Call			368.36150	331.918	16.62	0.2393	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.14	Put			2,262.36150	2,372.918	16.62	0.7607	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Call			351.88750	316.830	16.72	0.2299	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.15	Put			2,345.88750	2,457.830	16.72	0.7701	0.00	0	0
CNH / R	On	17/09/2018	Foreign Exchange Option	2.13	Call			385.68780	347.799	16.52	0.2492	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Call			1,461.04910	1,379.833	14.94	0.5370	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.98	Put			1,281.04910	1,358.833	14.94	0.4630	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Call			1,418.67810	1,339.432	15.01	0.5256	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.99	Put			1,338.67810	1,418.432	15.01	0.4744	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Call			1,504.63080	1,421.432	14.88	0.5485	0.00	0	0
CNH / R	On	14/06/2019	Foreign Exchange Option	1.97	Put			1,224.63080	1,300.432	14.88	0.4515	0.00	0	0
Total CNH / R Option												0.00	0	0
Total CNH / R												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Future			2.00900		2.02520			0.0000	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Future			2.04960		2.06630			0.0000	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Future			2.09030		2.10750			0.0000	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Future			2.30320		2.32470			0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total DKK / R Future												0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Call			70.11840	45.592	18.44	0.0834	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.19	Put			1,718.11840	1,855.592	18.44	0.9166	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Call			85.44320	59.439	18.17	0.1054	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.17	Put			1,533.44320	1,669.439	18.17	0.8946	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Call			77.34980	52.070	18.31	0.0938	0.00	0	0
DKK / R	On	19/03/2018	Foreign Exchange Option	2.18	Put			1,625.34980	1,762.070	18.31	0.9062	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Put			1,946.94840	2,074.914	17.61	0.7725	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Call			346.12480	303.542	17.37	0.2508	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.21	Put			1,783.12480	1,907.542	17.37	0.7492	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Call			327.50910	286.740	17.49	0.2389	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.22	Put			1,864.50910	1,990.740	17.49	0.7611	0.00	0	0
DKK / R	On	18/06/2018	Foreign Exchange Option	2.23	Call			309.94840	270.914	17.61	0.2275	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Call			383.83200	348.854	17.95	0.2216	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.35	Put			2,808.83200	2,945.854	17.95	0.7784	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Call			368.07960	334.346	18.02	0.2138	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.36	Put			2,893.07960	3,031.346	18.02	0.7862	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Call			352.99390	320.467	18.09	0.2062	0.00	0	0
DKK / R	On	17/09/2018	Foreign Exchange Option	2.37	Put			2,977.99390	3,117.467	18.09	0.7938	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Call			2,513.51320	2,376.364	15.09	0.6751	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.16	Put			866.51320	944.364	15.09	0.3249	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Call			2,627.85810	2,485.843	14.93	0.6952	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.14	Put			780.85810	853.843	14.93	0.3048	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Call			2,570.07360	2,430.493	15.01	0.6852	0.00	0	0
DKK / R	On	14/06/2019	Foreign Exchange Option	2.15	Put			823.07360	898.493	15.01	0.3148	0.00	0	0
Total DKK / R Option												0.00	0	0
Total DKK / R												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Future			1.53690		1.54910			0.0000	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Future			1.56020		1.57270			0.0000	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Future			1.58240		1.59520			0.0000	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Future			1.70630		1.72190			0.0000	0.00	0	0
Total HK\$/R Future												0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Call			16.61210	10.764	19.43	0.0289	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.74	Put			1,925.61210	2,041.764	19.43	0.9711	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Call			14.20190	9.177	19.66	0.0248	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.75	Put			2,023.20190	2,140.177	19.66	0.9752	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Call			19.45050	12.648	19.20	0.0336	0.00	0	0
HK\$/R	On	19/03/2018	Foreign Exchange Option	1.73	Put			1,828.45050	1,943.648	19.20	0.9664	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Call			139.00860	120.133	18.08	0.1450	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.76	Put			2,012.00860	2,118.133	18.08	0.8550	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Call			128.89480	111.262	18.22	0.1354	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.77	Put			2,101.89480	2,209.262	18.22	0.8646	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Call			149.97140	129.765	17.95	0.1553	0.00	0	0
HK\$/R	On	18/06/2018	Foreign Exchange Option	1.75	Put			1,922.97140	2,027.765	17.95	0.8447	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Call			191.21090	171.150	17.95	0.1569	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.84	Put			2,639.21090	2,747.150	17.95	0.8431	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Call			180.50140	161.375	18.04	0.1491	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.85	Put			2,728.50140	2,837.375	18.04	0.8509	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Call			170.42160	152.188	18.12	0.1416	0.00	0	0
HK\$/R	On	17/09/2018	Foreign Exchange Option	1.86	Put			2,818.42160	2,928.188	18.12	0.8584	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Call			1,146.52080	1,076.788	16.57	0.4741	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.76	Put			1,527.52080	1,613.788	16.57	0.5259	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Call			1,112.67100	1,044.667	16.66	0.4630	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.77	Put			1,593.67100	1,681.667	16.66	0.5370	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Call			1,181.51290	1,110.015	16.48	0.4854	0.00	0	0
HK\$/R	On	14/06/2019	Foreign Exchange Option	1.75	Put			1,462.51290	1,547.015	16.48	0.5146	0.00	0	0
Total HK\$/R Option												0.00	0	0
Total HK\$/R												0.00	0	0
KES / R	On	19/03/2018	Foreign Exchange Future			0.11770		0.11860			0.0000	0.00	0	0
KES / R	On	18/06/2018	Foreign Exchange Future			0.11630		0.11800			0.0000	0.00	0	1,145
KES / R	On	17/09/2018	Foreign Exchange Future			0.11480		0.11710			0.0000	0.00	0	562
KES / R	On	14/06/2019	Foreign Exchange Future			0.11580		0.11230			0.0000	0.00	0	0
Total KES / R Future												0.00	0	1,707
Total KES / R												0.00	0	1,707
NOK/R	On	19/03/2018	Foreign Exchange Future			1.54170		1.55070			0.0000	0.00	0	0
NOK/R	On	18/06/2018	Foreign Exchange Future			1.56730		1.57670			0.0000	0.00	0	0
NOK/R	On	17/09/2018	Foreign Exchange Future			1.59250		1.60220			0.0000	0.00	0	0
NOK/R	On	14/06/2019	Foreign Exchange Future			1.66940		1.68070			0.0000	0.00	0	0
Total NOK/R Future												0.00	0	0
Total NOK/R												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Future			8.76050		8.82140			0.0000	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Future			8.86910		8.93160			0.0000	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Future			8.97900		9.04340			0.0000	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Future			9.65420		9.73150			0.0000	0.00	0	0
Total NZ\$ / R Future												0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Call			30.75590	20.934	16.96	0.0933	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.45	Put			659.35590	710.434	16.96	0.9067	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Call			29.79010	20.209	16.99	0.0904	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.46	Put			668.39010	719.709	16.99	0.9096	0.00	0	0
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Call			31.75060	21.684	16.94	0.0961	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/03/2018	Foreign Exchange Option	9.44	Put			650.35060	701.184	16.94	0.9039	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Call			88.44070	74.161	16.84	0.1638	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.84	Put			996.84070	1,045.061	16.84	0.8362	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Call			87.19270	73.011	16.86	0.1616	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.85	Put			1,005.59270	1,053.911	16.86	0.8384	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Call			89.70710	75.329	16.82	0.1660	0.00	0	0
NZ\$ / R	On	18/06/2018	Foreign Exchange Option	9.83	Put			988.10710	1,036.229	16.82	0.8340	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Call			168.67390	150.063	16.48	0.2361	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.93	Put			1,055.27390	1,101.063	16.48	0.7639	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Call			166.97840	148.438	16.50	0.2339	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.94	Put			1,063.57840	1,109.438	16.50	0.7661	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Call			170.38770	151.704	16.46	0.2382	0.00	0	0
NZ\$ / R	On	17/09/2018	Foreign Exchange Option	9.92	Put			1,046.98770	1,092.704	16.46	0.7618	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Call			601.22300	561.251	15.15	0.4735	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.92	Put			789.72300	827.051	15.15	0.5265	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Call			597.61000	557.817	15.17	0.4713	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.93	Put			796.11000	833.617	15.17	0.5287	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Call			604.85820	564.711	15.14	0.4757	0.00	0	0
NZ\$ / R	On	14/06/2019	Foreign Exchange Option	9.91	Put			783.35820	820.511	15.14	0.5243	0.00	0	0
Total NZ\$ / R Option												0.00	0	0
Total NZ\$ / R												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Future			1.24620		1.25180			0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Future			1.25530		1.26100			0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Future			1.26290		1.26880			0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Future			1.35290		1.36060			0.0000	0.00	0	0
Total PULA / R Future												0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.30	Put			482.00000	538.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.31	Put			582.00000	638.000		1.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	19/03/2018	Foreign Exchange Option	1.32	Put			682.00000	738.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.32	Put			590.00000	647.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.33	Put			690.00000	747.000		1.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	18/06/2018	Foreign Exchange Option	1.31	Put			490.00000	547.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.37	Put			1,012.00000	1,071.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Call			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.38	Put			1,112.00000	1,171.000		1.0000	0.00	0	0
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Call			0.00000	0.000		0.0000	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
PULA / R	On	17/09/2018	Foreign Exchange Option	1.36	Put			912.00000	971.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Call			406.00000	329.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.32	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Call			306.00000	229.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.33	Put			0.00000	0.000		0.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Call			506.00000	429.000		1.0000	0.00	0	0
PULA / R	On	14/06/2019	Foreign Exchange Option	1.31	Put			0.00000	0.000		0.0000	0.00	0	0
Total PULA / R Option												0.00	0	0
Total PULA / R												0.00	0	0
QUANTO £	On	19/03/2018	Foreign Exchange Future			1.39530		1.39010			0.0000	0.00	0	0
QUANTO £	On	18/06/2018	Foreign Exchange Future			1.40050		1.39520			0.0000	0.00	0	0
QUANTO £	On	17/09/2018	Foreign Exchange Future			1.40590		1.40050			0.0000	0.00	0	0
Total QUANTO £ / \$ Future												0.00	0	0
Total QUANTO £ / \$												0.00	0	0
QUANTO €	On	19/03/2018	Foreign Exchange Future			1.23700		1.23710			0.0000	0.00	0	2,548
QUANTO €	On	18/06/2018	Foreign Exchange Future			1.24480		1.24490			0.0000	0.00	0	0
QUANTO €	On	17/09/2018	Foreign Exchange Future			1.25330		1.25330			0.0000	0.00	0	0
Total QUANTO € / \$ Future												0.00	0	2,548
Total QUANTO € / \$												0.00	0	2,548
R / ¥	EN	On	19/03/2018	Foreign Exchange Future		9.07750	0.10931	9.02620			0.0000	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Future		8.90990	0.10931	8.85860			0.0000	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Future		8.74480	0.10931	8.69380			0.0000	0.00	0	0
Total R / ¥EN Future												0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Call	0.10931	2,424.54590	2,736.633	16.06	0.6311	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.93	Put	0.10931	1,462.54590	1,261.633	16.06	0.3689	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Call	0.10931	2,368.01970	2,675.949	16.06	0.6231	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.94	Put	0.10931	1,506.01970	1,300.949	16.06	0.3769	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Call	0.10931	2,481.89930	2,798.124	16.06	0.6390	0.00	0	0
R / ¥	EN	On	19/03/2018	Foreign Exchange Option	8.92	Put	0.10931	1,419.89930	1,223.124	16.06	0.3610	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Call	0.10931	3,317.62000	3,658.470	16.73	0.5289	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.89	Put	0.10931	3,631.62000	3,459.470	16.73	0.4711	0.00	0	1,200
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Call	0.10931	4,454.39100	4,863.519	16.84	0.6259	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.67	Put	0.10931	2,568.39100	2,464.519	16.84	0.3741	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Call	0.10931	4,397.86180	4,805.028	16.84	0.6216	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.68	Put	0.10931	2,611.86180	2,506.028	16.84	0.3784	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Call	0.10931	4,511.38250	4,922.455	16.84	0.6302	0.00	0	0
R / ¥	EN	On	18/06/2018	Foreign Exchange Option	8.66	Put	0.10931	2,525.38250	2,423.455	16.84	0.3698	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Call	0.10931	5,064.09600	5,367.357	17.09	0.5761	0.00	0	0
R / ¥	EN	On	17/09/2018	Foreign Exchange Option	8.60	Put	0.10931	4,126.09600	3,919.357	17.09	0.4239	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Call		0.10931	5,013.66550	5,315.193	17.09	0.5727	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.61	Put		0.10931	4,175.66550	3,967.193	17.09	0.4273	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Call		0.10931	4,963.58430	5,263.376	17.09	0.5693	0.00	0	0
R / ¥EN	On	17/09/2018	Foreign Exchange Option	8.62	Put		0.10931	4,225.58430	4,015.376	17.09	0.4307	0.00	0	0
Total R / ¥EN Option												0.00	0	1,200
Total R / ¥EN												0.00	0	1,200
RAIN	On	19/03/2018	Foreign Exchange Future			22,167.93000		22,329.01000			0.0000	0.00	0	0
Total RAIN Future												0.00	0	0
Total RAIN												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Future			9.09850		9.16470			0.0000	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Future			9.23570		9.30350			0.0000	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Future			9.37040		9.44000			0.0000	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Future			10.12840		10.21080			0.0000	0.00	0	0
Total SGD / R Future												0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Call			15.52840	9.375	16.11	0.0475	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.96	Put			810.82840	870.875	16.11	0.9525	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Call			14.99730	9.000	16.13	0.0458	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.97	Put			820.29730	880.500	16.13	0.9542	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Call			16.07780	9.764	16.10	0.0493	0.00	0	0
SGD / R	On	19/03/2018	Foreign Exchange Option	9.95	Put			801.37780	861.264	16.10	0.9507	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Call			95.57390	82.985	15.70	0.1830	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.10	Put			892.07390	947.285	15.70	0.8170	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Call			94.20880	81.784	15.73	0.1807	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.11	Put			900.70880	956.084	15.73	0.8193	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Call			96.96150	84.206	15.68	0.1854	0.00	0	0
SGD / R	On	18/06/2018	Foreign Exchange Option	10.09	Put			883.46150	938.506	15.68	0.8146	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Call			221.64690	201.877	14.78	0.3093	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	9.99	Put			771.64690	821.477	14.78	0.6907	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Call			219.33740	199.760	14.80	0.3065	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.00	Put			779.33740	829.359	14.80	0.6935	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Call			217.05070	197.666	14.82	0.3038	0.00	0	0
SGD / R	On	17/09/2018	Foreign Exchange Option	10.01	Put			787.05070	837.266	14.82	0.6962	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Call			763.76480	717.909	13.89	0.5659	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	9.99	Put			542.96480	579.509	13.89	0.4341	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Call			759.18120	713.523	13.90	0.5635	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.00	Put			548.38120	585.123	13.90	0.4365	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Call			754.61930	709.164	13.91	0.5610	0.00	0	0
SGD / R	On	14/06/2019	Foreign Exchange Option	10.01	Put			553.81930	590.764	13.91	0.4390	0.00	0	0
Total SGD / R Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total SGD / R												0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Future			3.14130		3.16690			0.0000	0.00	0	433
TRY / R	On	18/06/2018	Foreign Exchange Future			3.09990		3.12400			0.0000	0.00	0	4,015
TRY / R	On	17/09/2018	Foreign Exchange Future			3.05380		3.08190			0.0000	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Future			3.04400		3.06190			0.0000	0.00	0	0
Total TRY / R Future												0.00	0	4,448
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Call			1.63500	1.262	16.57	0.0203	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.52	Put			354.73500	379.962	16.57	0.9797	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Call			1.52380	1.171	16.73	0.0188	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.53	Put			364.62380	389.871	16.73	0.9812	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Call			1.75650	1.363	16.41	0.0219	0.00	0	0
TRY / R	On	19/03/2018	Foreign Exchange Option	3.51	Put			344.85650	370.063	16.41	0.9781	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Call			4.66560	4.136	15.21	0.0378	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.66	Put			540.66560	564.236	15.21	0.9622	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Call			4.37470	3.896	15.25	0.0358	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.67	Put			550.37470	573.996	15.25	0.9642	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Call			4.97520	4.391	15.17	0.0399	0.00	0	0
TRY / R	On	18/06/2018	Foreign Exchange Option	3.65	Put			530.97520	554.491	15.17	0.9601	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Call			43.96240	38.064	14.20	0.2096	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.36	Put			322.06240	344.264	14.20	0.7904	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Call			42.31970	36.590	14.24	0.2028	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.37	Put			330.41970	352.790	14.24	0.7972	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Call			45.66830	39.596	14.15	0.2167	0.00	0	0
TRY / R	On	17/09/2018	Foreign Exchange Option	3.35	Put			313.76830	335.796	14.15	0.7833	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Call			73.08410	69.063	15.61	0.2337	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.53	Put			541.18410	555.063	15.61	0.7663	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Call			71.56490	67.615	15.64	0.2295	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.54	Put			549.66490	563.615	15.64	0.7705	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Call			74.63950	70.544	15.57	0.2379	0.00	0	0
TRY / R	On	14/06/2019	Foreign Exchange Option	3.52	Put			532.73950	546.544	15.57	0.7621	0.00	0	0
Total TRY / R Option												0.00	0	0
Total TRY / R												0.00	0	4,448
ZMW / R	On	19/03/2018	Foreign Exchange Future			1.21390		1.22260			0.0000	0.00	0	0
ZMW / R	On	18/06/2018	Foreign Exchange Future			1.19670		1.20560			0.0000	0.00	0	0
ZMW / R	On	17/09/2018	Foreign Exchange Future			1.17770		1.18650			0.0000	0.00	0	0
ZMW / R	On	14/06/2019	Foreign Exchange Future			1.21640		1.21640			0.0000	0.00	0	0
Total ZMW / R Future												0.00	0	0
Total ZMW / R												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded	Open Interest
Total Futures									3 180 756 393.90	261,791	1,565,051
Total Options									117 146 387.10	369,000	3,816,216
Grand Total:									3,297,902,781.00	630,791	5,381,267